

Euronext Dublin - Daily Bond Index Report

Wednesday 22 August, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 22-Aug-2018	Previous Close Value 21-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.26	114.33	-0.066%	0.14%	-0.67%	-1.35%	14.26%	6.36	6.31	0.87
All Bond Index (Return)	204.87	204.99	-0.058%	0.31%	-0.25%	0.36%	104.87%	6.36	6.31	0.87
Under 3 Bond Index (Clean)	82.67	82.68	-0.018%	-0.24%	-0.73%	-3.16%	-17.33%	1.15	1.16	-0.49
Under 3 Bond Index (Return)	142.61	142.62	-0.005%	0.03%	-0.07%	-0.34%	42.61%	1.15	1.16	-0.49
Under 5 Bond Index (Clean)	96.34	96.37	-0.027%	-0.14%	-0.64%	-2.37%	-3.66%	2.04	2.05	-0.25
Under 5 Bond Index (Return)	168.59	168.62	-0.017%	0.07%	-0.12%	-0.10%	68.59%	2.04	2.05	-0.25
Under 10 Bond Index (Clean)	108.70	108.76	-0.051%	0.02%	-0.61%	-1.75%	8.70%	3.92	3.91	0.26
Under 10 Bond Index (Return)	191.03	191.11	-0.042%	0.20%	-0.15%	0.02%	91.03%	3.92	3.91	0.26
5 Plus Bond Index (Clean)	130.90	131.03	-0.098%	0.38%	-0.69%	-0.43%	30.90%	10.06	9.96	1.06
5 Plus Bond Index (Return)	234.63	234.84	-0.092%	0.51%	-0.36%	0.78%	134.63%	10.06	9.96	1.06
10 Plus Bond Index (Clean)	141.90	142.07	-0.120%	0.59%	-0.87%	0.24%	41.90%	15.14	14.93	1.43
10 Plus Bond Index (Return)	264.76	265.06	-0.114%	0.70%	-0.60%	1.69%	164.76%	15.14	14.93	1.43

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.76	3.80	308	104.56	0.00	8,835	8,902	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.98	0.78	65	104.77	0.00	7,090	7,372	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.40	4.98	308	112.38	0.00	6,022	6,468	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.30	1.55	126	109.85	0.00	10,661	11,546	11712
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.87	4.22	308	116.09	0.00	6,806	7,614	7901
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.55	0.35	160	103.90	0.00	6,828	7,070	7094
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.37	0.00	315	100.37	0.00	5,000	5,019	5019
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.06	1.66	155	119.72	0.00	6,483	7,654	7762
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.06	1.46	157	119.52	0.00	8,031	9,481	9599
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.66	2.40	162	135.06	0.00	11,490	15,243	15518
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.41	0.27	99	103.68	0.00	11,319	11,705	11736
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.48	0.24	99	100.72	0.00	6,862	6,895	6911
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.92	0.65	99	115.57	0.00	9,402	10,804	10865
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.63	0.45	127	100.08	0.00	4,000	3,985	4003
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.65	0.46	99	104.11	0.00	5,292	5,485	5509
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.92	1.01	185	107.93	0.00	8,546	9,137	9224

Euronext Dublin - Daily Bond Index Report

Wednesday 22 August, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 22-Aug-2018	Previous Index Price 21-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.76	100.77	-0.011%	-0.275%	-0.667%	-3.152%	-0.53	0.15	0.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.98	104.00	-0.018%	-0.249%	-0.616%	-3.053%	-0.46	0.82	0.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.40	107.42	-0.017%	-0.322%	-0.763%	-3.744%	-0.50	1.10	1.10
IE0034074488	3407448	4.5 Treas Bnd 2020	108.30	108.33	-0.024%	-0.216%	-0.787%	-2.969%	-0.50	1.61	1.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.87	111.89	-0.016%	-0.169%	-0.798%	-3.058%	-0.48	2.02	2.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.59	-0.033%	0.103%	-0.325%	-0.352%	-0.19	3.51	3.52
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.42	-0.045%	0.179%	-0.243%	0.494%	-0.09	4.15	4.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.06	118.14	-0.063%	-0.046%	-0.720%	-1.586%	-0.05	4.24	4.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.06	118.14	-0.066%	0.095%	-0.596%	-1.224%	0.14	5.14	5.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.66	132.76	-0.074%	0.100%	-0.761%	-1.969%	0.35	5.72	5.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.41	103.52	-0.100%	0.416%	-0.407%	0.465%	0.55	7.46	7.42
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.48	100.59	-0.107%	0.457%	-0.372%		0.85	9.33	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.92	115.04	-0.101%	0.591%	-0.618%	-0.568%	1.04	10.41	10.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.63	99.73	-0.098%	0.465%	-0.598%		1.33	13.43	13.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.65	103.80	-0.143%	0.676%	-0.788%	-0.074%	1.48	16.18	15.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.92	107.06	-0.137%	0.606%	-1.344%	1.180%	1.67	20.84	20.50

Return Price Performance			Index Price 22-Aug-2018	Previous Index Price 21-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.56	104.56	0.001%	-0.007%	-0.011%	-0.353%	-0.53	0.15	0.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.77	-0.007%	0.006%	0.008%	-4.406%	-0.46	0.82	0.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.38	112.38	-0.001%	0.008%	0.042%	-0.321%	-0.50	1.10	1.10
IE0034074488	3407448	4.5 Treas Bnd 2020	109.85	109.87	-0.013%	0.034%	-0.176%	-4.274%	-0.50	1.61	1.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.09	116.09	-0.003%	0.097%	-0.138%	-0.254%	-0.48	2.02	2.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.90	103.93	-0.030%	0.150%	-0.210%	-0.620%	-0.19	3.51	3.52
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.42	-0.045%	0.179%	-0.243%	0.494%	-0.09	4.15	4.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.72	119.78	-0.053%	0.151%	-0.233%	-2.668%	-0.05	4.24	4.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	119.59	-0.058%	0.265%	-0.171%	-2.181%	0.14	5.14	5.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.06	135.14	-0.062%	0.340%	-0.162%	-3.275%	0.35	5.72	5.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.68	103.78	-0.096%	0.473%	-0.265%	0.121%	0.55	7.46	7.42
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.72	100.83	-0.105%	0.510%	-0.239%		0.85	9.33	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.57	115.68	-0.094%	0.715%	-0.311%	-1.286%	1.04	10.41	10.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.08	100.18	-0.095%	0.541%	-0.405%		1.33	13.43	13.26

Euronext Dublin - Daily Bond Index Report

Wednesday 22 August, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.11	104.25	-0.137%	0.773%	-0.546%	-0.646%	1.48	16.18	15.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.93	108.07	-0.130%	0.714%	-1.063%	0.504%	1.67	20.84	20.50